

PLAN EXHIBIT C

SCHEDULE OF DESIGNATED ASSETS

Description	CUSIP / ISIN	Balance	Maturity
ACABS 2002-1A - C Libor+2.6% 08/2037	00080UAE6	6,701,368	1-Aug-37
ACABS 2003-2X - BF 5.000% - 12/2038	00081KAG2	3,500,000	10-Dec-38
ACABS 2007-3A - P1 0.00% - 05/2047	00083PAA2	15,500,000	7-May-47
ACACL 2006-1X - D Libor+4.0% 07/2018	00083AAE7	3,000,000	25-Jul-18
ACAS 2007-1A - D Libor+1.85% - 08/2019	000837AD6	2,406,353	16-Aug-19
ACCRE 2005-1X - E Libor+2.0% 01/2046	USG0064BAE14	4,000,000	7-Jan-46
ACCRE 2005-1X - F Libor+2.60% 01/2046	USG0064BAF88	1,000,000	7-Jan-46
AJAX 2A - 3.88% 09/2032	00969QAG6	6,000,000	8-Sep-32
AMMC 2006-6X - D Libor+1.60% 05/2018	00174EAF6	2,000,000	3-May-18
ARE3R 2007-1X - E Libor+3.50% - 04/2021	04012LAF8	2,000,000	16-Apr-21
ARES8 2004-1A - C2 6.901% - 02/2016	04010KAF2	2,500,000	26-Feb-16
ARROY 1A C2 - Fixed 8.46% 08/2036	042811AC3	4,000,000	15-Aug-36
AVCLO 2004-1A - B1F 6.59% 02/2017	053575AF3	5,000,000	15-Feb-17
AVCLO 2005-2A - A2L Libor+0.42% - 10/2017	053576AB0	2,000,000	30-Oct-17
AVCLO 2005-2A - B2L Libor+4.75% - 10/2017 Non-PIK	05357YAA1	3,796,392	30-Oct-17
AVCLO 2006-4X - C Libor+1.45% 11/2018	05357UAE1	3,000,000	7-Nov-18
Aurum CLO 2002-1 Ltd - 0% 04/2014	AURUMSUBO	1,762,500	15-Apr-14
BABSN 2005-2A - C1 Libor+1.70% 07/2019	05615YAD3	3,250,000	20-Jul-19
BAKR 2005-1A - E Libor+5.0% 12/2018	05741NAA0	2,000,000	15-Dec-18
BIRCH 1A - NOTE 0.150% - 02/2038	09070EAA3	3,000,000	10-Feb-38
BIRCH 1A - PREF 8.050% - 02/2038		7,000,000	10-Feb-38
BRCLO 2006-1A - C Libor+0.75% - 03/2023	122621AE5	2,000,000	27-Mar-23
BSIS 2006-4X - D Libor+1.45% 04/2019	09254DAD7	2,000,000	20-Apr-19
CAMBR 5A - A3 Libor+.60% 12/2045	13189LAC3	3,000,000	6-Dec-45
CAMBR 5A - B Libor+1.80% 12/2045	13189LAD1	3,327,342	6-Dec-45
CARL 2006-9A - D Libor+1.60% 08/2021	14309BAG9	1,000,000	12-Aug-21
CARL 2006-9X - D Libor+1.60% 08/2021	14309BAG9	2,000,000	1-Aug-21
CBASS 2002-CB4 - B1 Libor+1.90% 02/2033	12489WFF6	330,393	25-Feb-33
CBCL 9A - D Libor+2.70% 4/2039 - CDS		1,290,649	8-Apr-39
CIFC 2007-2A - D Libor+3.90% 04/2021	17178WAA7	2,000,000	15-Apr-21
CIFC 2007-2X - C Libor+1.60% - 04/2021	17178XAN7	2,000,000	15-Apr-21
CIFC 2007-3A - B Libor+1.25% - 07/2021	17178NAE9	2,400,000	26-Jul-21
CIFC 2007-3A - C Libor+2.60% 07/2021	17178NAF6	3,750,000	26-Jul-21
CMLTI 2005-OPT3 - M9 Libor+1.85% 05/2035 ZIG7 - CDS		3,170,306	25-May-35
CMLTI 2006-WFH3 - M7 Libor+0.80% 10/2036	17309QAL8	956,732	25-Oct-36
COAST 2002-1X - D 8.478% - 07/2017	19035RAE9	6,800,000	30-Jul-17
COMMO 1A - B Libor+0.80% 02/2037	202642AB0	2,000,000	28-Feb-37
COMMO 2005-4A - COM1 Libor+0.0% 02/2045	202650AB3	5,495,133	4-Feb-45
CORON 1A - C1 LIBOR+3.50 09/2038	21976RAC0	1,500,000	4-Sep-38
Coda CDO Ltd - Preferred Shares	US1261832018	30,000,000	1-Jan-20
Credit & Repackaged Secs Ltd - Libor+2.55% 06/2013	225308BA2	6,000,000	20-Jun-13
DASH 1A - A1 Libor+ 0.60% 12/2034	25513QAA7	1,268,427	30-Dec-34
DASH3 1A - A1L Libor+.50% 07/2036	25513SAA3	581,078	5-Jul-36
DASH3 1A - A2 7.4202% - 07/2036	25513SAB1	1,743,235	5-Jul-36
DASH3 1X - A3L Libor+0.79% 07/2036	25513SAC9	6,000,000	5-Jul-36
DEMER 2006-1X - D Libor+1.25% 10/2018	USG2710FAD80	2,142,756	20-Oct-18
DGSL 1X - A3A Libor+2.80% 12/2014	255229AC0	1,202,240	13-Dec-14
DHCDO 2005-1A - D2 Libor+3.60% 12/2045	26702TAF9	6,710,508	12-Dec-45
DRYD 2006-11A - C1 Libor+1.60% 04/2020	26249WAF2	5,000,000	12-Apr-20
DUKEF 2005-9X - A3V Libor+1.50% 03/2045	26450AAC1	4,330,196	9-Mar-45
EXUM 2006-5A - D Libor+3.00% 12/2011	30232VAG3	3,326,417	22-Dec-11
FMCLLO 2004-1X - D2 7.042% 01/2019	358428AG5	2,812,355	15-Jan-19
FRASR 2006-2X - E Libor+3.50% 02/2020	35552QAF7	2,000,000	20-Dec-20
FULT 1A - A2 Libor+0.85% 04/2037	360721AC8	3,000,000	20-Apr-37
GALLA 4X - A1 Libor+.49% 08/2034	USG09086AA08	3,047,086	10-Aug-34
GALXY 2006-6X - D Libor+1.58% 06/2018	363186AJ6	1,665,927	13-Jun-18
GARDN 2005-1A - C2 6.560% 10/2020	14844QAJ2	5,000,000	27-Oct-20

GEBL 2005-2A - D Libor+3.20% 11/2033	36159GBX4	3,224,902	15-Nov-33
GECLT 2006-3 - D Libor+1.40% 01/2017	36829WAE2	1,240,910	19-Jan-17
GEMC 2005-8A - D1 Libor+5.25% 06/2017	368633AG8	3,000,000	23-Jun-17
GEML 2006-3A - C Libor+3.0% 03/2021	36860NAL6	4,000,000	23-Mar-21
GOLD4 2007-4X - C Libor+2.0% 08/2022	38136GAG6	4,600,000	18-Aug-22
GRANV 2005-2A - D Libor+4.55% - 12/2017	38747PAE2	3,000,000	15-Dec-17
GRANV 2006-3A - C Libor+1.65% 04/2018	387477AG7	4,000,000	20-Apr-18
GULFS 2007-1X - D Libor+2.40% 06/2021	40256VAF5	2,500,000	17-Jun-21
HARV3 3A - A Libor+.49% 09/2031	41163JAA3	3,479,150	15-Sep-31
HARV3 3X - A Libor+.49% 09/2031	USG42878AA92	2,319,433	15-Sep-31
ICES 2007-1A - C Libor+3.0% 08/2022	45110CAL9	3,250,000	15-Aug-22
Ingress I Ltd - Fixed 7.38% 03/2040	45719QAC3	591,351	30-Mar-40
Ischus Synthetic ABS CDO - Common Stock	46426W207	20,279,496	1-Jan-20
JAYST 2006-1A - B Libor+1.20% 04/2016	47206MAB0	2,000,000	11-Apr-16
LAFSQ 2005-1A - C1 Libor+1.85% 11/2019	506762AN3	3,000,000	15-Nov-19
LARGO 2007-1X - C Libor+1.75% 06/2014	517107AD0	2,000,000	21-Jun-14
LBSBN 2006-1 - N1 6.770% - 04/2031	50180EAA4	55,520	28-Apr-31
LNR 2005-1A - G Libor+2.45% 02/2043	53944PAQ5	3,830,807	28-Feb-43
LNST 2007-1A - F Libor+1.75% - 03/2045	52634WAL8	4,000,000	4-Mar-45
MCLO 2005-2A - B Libor+.80% 12/2019	565764AG2	5,000,000	20-Dec-19
MSAC 2005-WMC2 - B3 Libor+1.80% 02/2035 - CDS		1,365,820	25-Feb-35
MUZ2 1X - B1 Libor+3% 03/2011	USG63587AJ18	1,977,001	15-Mar-11
MUZ2 1X - B2 9% 03/2011	USG63587AK80	2,414,447	15-Mar-11
Mt Washington CBO I Limited - Senior Notes	623788AA4	7,546,557	28-May-11
NAUTQ 2006-1A - C Libor+1.70% 04/2020	639107AH4	6,000,000	15-Apr-20
NAVG 2003-1A - B Libor+1.70% 11/2015	63936JAE5	3,000,000	15-Nov-15
NAVG 2005-1X - C1 Libor+1.80% - 10/2017	63936YAL6	2,063,255	21-Oct-17
NCHET 2005-3 - M9 SYNTH @ 1.885% - CDS		4,000,000	25-Jul-35
NOMUR 1997-2 - INC 0.00% - 10/2009	NRA72INCO	17,419,000	30-Apr-11
Neptune CDO V - Preferred Shares	64069U206	18,600,000	1-Jan-20
ODINC 1A - D2U7 6.875% 10/2012	67606HAA7	2,500,000	11-Oct-12
ORCHD 2003-1A - B Libor+1.75% 11/2038	68571SAC8	5,000,000	18-Nov-38
Octagon Investment Partners VI - Preferred Shares	67571S205	1,216,003	1-Jan-20
PASA 1X - C Libor+2.60% 06/2037	71434D9A8	5,000,000	19-Jun-37
Preferred CPO Limited - 10.026% 07/26/2030	74037AAB5	5,000,000	26-Jul-30
RACER 2005-24E - CERT Libor+1.50% 12/2045	76126CUN0	5,292,824	8-Dec-45
RACERS SER 2006-6-E - Libor+3.0% 10/2037	76128EAA4	4,748,718	3-Oct-37
RACERS SER 2007-2-E - Libor+0.85% 11/2036	76130QAA3	4,576,774	6-Nov-36
RASC 2005-EMX2 - B Libor+2.50% 07/2035	76110W2R6	2,128,209	25-Jul-35
RESIF 2004-AX - B4 Libor+1.20% 02/2036	USG7525RCG77	2,052,823	10-Feb-36
Racers 2001-21-E Tr - 7.950% - 10/2016	76126CJX1	5,952,983	10-Oct-16
Racers Trust 2004-13-E - Libor+1.50% 09/2016	76126CRJ3	8,000,000	20-Sep-16
Robeco CDO II Limited - Class B-2 Notes	77029LAA6	4,000,000	30-Aug-13
SASC 2003-S1 - B Libor+4.00% 08/2033	86359AV75	679,217	25-Aug-33
SCF 3A - C Libor+3.65% 08/2038	83743SAE6	4,803,146	10-Aug-38
SIL 2003-1A - B1 Libor+1.80% - 02/2016	827554AC0	3,000,000	25-Feb-16
SKTY 2005-2A - 9.941% - 11/2009	80104MBJ6	5,000,000	30-May-11
START 2005-BA - D Libor+2.40% 11/2040	85768QAF2	2,831,126	14-Nov-40
SYMP 2006-2A - C Libor+1.50% 10/2020	87155FAJ5	2,000,000	25-Oct-20
SYMP 2006-2A - D Libor+3.50% 10/2020	87155EAA7	2,000,000	25-Oct-20
Stone Tower III - Preferred Shares	64069U206	26,600,000	1-Jan-20
TALON 1A - A Libor+.49% 06/2035	87483UAA4	1,669,311	5-Jun-35
TALON 1X - A Libor+0.49% - 06/2035	87483UAA4	185,479	5-Jun-35
TIASF 1A - A2 7.06% 11/2030	87245AAC3	1,175,510	25-Nov-30
TRAIN 3A - D Libor+3.50% 02/2038	892881AE3	7,672,051	19-Feb-38
TRIC 2003-1A - B1L Libor+3.0% 02/2016	896087AF0	767,259	29-Feb-16
TRIC 2003-1AR - A4L Libor+1.75% 02/2016	896087AE3	2,000,000	28-Feb-16
Term 2007-1A - Common Stock	88079R200	25,700,000	1-Jan-20
Tiers Georgia 2006-1 - Libor+2.43% 04/2013	88653TAA9	2,000,000	4-Apr-13

Tiers-Ohio 2005-13 - Libor+2.40% 10/2015	871928BU0	1,498,950	3-Oct-15
WINGC 2004-1A - B 0.00% - 01/2036	12493LBW1	6,630,000	25-Jan-36
ZING 10A - C Libor+4.00% - 11/2057	98887BAN7	2,887,315	20-Nov-57